

# Exchange-traded options, by currency

Notional principal, in billions of US dollars

Table D4

Instrument / market risk category / maturity / currency	Open interest			Daily average turnover						
	Dec 2018	Jun 2019	Sep 2019	2017	2018	May 2019	Jun 2019	Jul 2019	Aug 2019	Sep 2019
<b>Options</b>	<b>55,724</b>	<b>80,867</b>	<b>72,843</b>	<b>1,696</b>	<b>1,829</b>	<b>2,404</b>	<b>3,688</b>	<b>1,889</b>	<b>2,312</b>	<b>2,110</b>
Interest rate	55,585	80,746	72,714	1,682	1,813	2,391	3,675	1,877	2,296	2,097
Short-term	54,663	79,679	71,746	1,571	1,675	2,241	3,536	1,751	2,134	1,932
AUD	0	0	0	0	0	0	0	0	0	0
BRL	440	942	844	14	12	23	47	30	18	17
CAD	110	163	190	2	3	4	1	2	3	6
CHF	0	0	0	0	0	0	0	0	0	0
EUR	8,159	8,664	7,512	126	160	73	193	164	126	111
GBP	4,637	4,839	8,619	101	119	101	116	91	150	333
JPY	0	0	0	0	0	0	0	0	0	0
KRW	0	0	0	0	0	0	0	0	0	0
MXN	0	0	0	0	0	0	0	0	0	0
NOK	0	0	0	0	0	0	0	0	0	0
NZD	0	0	0	0	0	0	0	0	0	0
SEK	65	11	7	0	0	0	0	0	0	0
USD	41,251	65,059	54,574	1,328	1,380	2,041	3,179	1,465	1,836	1,464
ZAR	0	0	0	0	0	0	0	0	0	0
Other currencies	0	0	0	0	0	0	0	0	0	0
Long-term	923	1,066	968	110	138	150	138	126	162	165
AUD	0	1	3	0	0	0	0	0	0	0
BRL	0	0	0	0	0	0	0	0	0	0
CAD	0	0	0	0	0	0	0	0	0	0
CHF	0	0	0	0	0	0	0	0	0	0
EUR	252	213	276	33	36	25	24	30	33	42
GBP	1	1	0	0	0	0	0	0	0	0
JPY	7	7	6	3	3	2	2	2	3	4
KRW	0	0	0	0	0	0	0	0	0	0
MXN	0	0	0	0	0	0	0	0	0	0
NOK	0	0	0	0	0	0	0	0	0	0
NZD	0	0	0	0	0	0	0	0	0	0
SEK	0	0	0	0	0	0	0	0	0	0
USD	660	844	680	74	99	122	112	94	126	118
ZAR	1	1	1	0	0	0	0	0	0	0
Other currencies	0	0	0	0	0	0	0	0	0	0
Foreign exchange	139	121	129	14	15	13	14	12	15	14
AUD	5	4	5	0	0	0	0	0	0	0
BRL	57	46	43	2	2	2	2	2	2	1
CAD	5	4	4	1	1	0	0	0	0	0
CHF	0	1	1	0	0	0	0	0	0	0
EUR	33	34	39	5	5	3	4	3	4	4
GBP	13	7	11	1	1	1	0	0	0	1
JPY	13	14	15	2	1	1	1	1	1	1
KRW	0	0	0	0	0	0	0	0	0	0
MXN	0	0	0	0	0	0	0	0	0	0
NOK	0	0	0	0	0	0	0	0	0	0
NZD	0	0	0	0	0	0	0	0	0	0
SEK	0	0	0	0	0	0	0	0	0	0
USD	138	120	127	14	15	13	14	12	15	14
ZAR	6	2	4	0	0	0	0	0	0	0
Other currencies	8	9	9	4	5	5	6	5	7	6